



Form PTO-1449 (modified)

Atty. Docket No.:  
00322.0007.NPUS00Serial No.:  
09/536,258

List of Patents and Publications for Applicant's

Applicant:  
Gary L. Gastineau

## INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Filing Date:  
March 27, 2000Group:  
3624U.S. Patent Documents  
See Page 1Foreign Patent Documents  
See Page 1Other Art  
See Page 1

U.S. Patent Documents (do NOT delete this heading)

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"The Three Types of Factor Models: A Comparison of Their Explanatory Power," Gregory Connor, pp. 1-7.
↓	C2	"The Arbitrage Pricing Theory and Multifactor Models of Asset Returns," Gregory Connor et al., September 1992, Forthcoming in <i>Finance Handbook</i> , pp. 1-94.

EXAMINER:

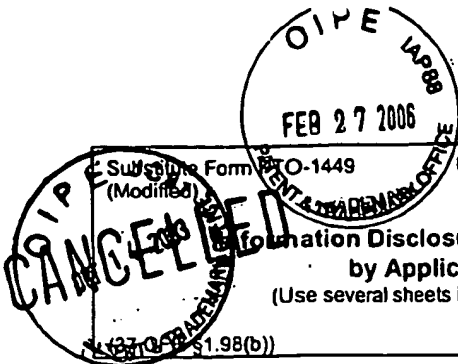
DATE CONSIDERED: 5/10/06

EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

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Sheet 1 of 1



Substitute Form PTO-1449 (Modified) Information Disclosure Statement by Applicant (Use several sheets if necessary) \$1.98(b)	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11657-003001	Application No. 09/536,258
		Applicant Gary L. Gastineau, et al	
		Filing Date March 27, 2000	Group Art Unit

## U.S. Patent Documents

Examiner Initial	Desig. ID	Document Number	Publication Date	Patentee	Class	Subclass	Filing Date If Appropriate
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

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## Foreign Patent Documents or Published Foreign Patent Applications

Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AL							
	AM							
	AN							
	AO							
	AP							

## Other Documents (include Author, Title, Date, and Place of Publication)

Examiner Initial	Desig. ID	Document
DFC ↓	AQ	"On Lines and Planes of Closest Fit to Systems of Points in Space", K. Pearson, <i>Philosophical Magazine and Journal of Science</i> , Vol. 2, Sixth Series, July-Dec. 1901, pp. 559-572.
	AR	"Market Models: A Guide to Financial Data Analysis", C. Alexander, Wileys, 2001, pp. 143-178.
	AS	
	AT	

Examiner Signature

*[Signature]*

Date Considered

2/23/04

EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

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See Pages 1-2

U.S. Patent Documents (do NOT delete this heading)

## U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
DFC	A1	5,765,165	06/09/1998	Harper	707	104	
✓	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
DFC	B1	WO 01/03046	11.01.2001	PCT			Y
✓	B2	WO 02/091109	14.11.2002	PCT			Y
✓	B3	WO 03/001325	03.01.2003	PCT			Y
✓	B4	WO 03/083616	09.10.2003	PCT			Y

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
✓	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander et al., <i>ISMA Centre Discussion Papers in Finance DP2003-08</i> , October 2003, pp. 3-31.
✓	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, <i>Wall Street Journal</i> , Aug. 14, 1997.
✓	C4	"The Risk and Return from Factors," by Louis K. C. Chan et al., <i>The Journal of Financial and Quantitative Analysis</i> , Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
✓	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor et al., <i>Journal of Financial Economics</i> , 21 *1988) 255-289. North-Holland.
✓	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
✓	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman et al., <i>The Journal of Finance</i> , Vol. 42, No. 1 (Mar., 1987), pp 1-9.

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## Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
		0 434 877 A1	07/03/91	EP			
		W0 96/18963	06/20/96	PCT			

## Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
<i>DFC</i>	<i>CP</i>	Copy of Communication pursuant to Article 96(2) EPC, dated April 5, 2006.

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